

# Stock Market Rolling Returns

Select Date: 8/16/2024

Selected Aggregation Period: 1 Year

Returns from Open or Prior Close: Prior Close

Selected Rolling Time Period: 1 Month

## 1 Year Returns

Start Date	End Date	Dow	S&P 500	Nasdaq
16-Aug-2023	16-Aug-2024	16.95%	26.11%	30.85%
18-Jul-2023	18-Jul-2024	16.35%	21.73%	24.51%
15-Jun-2023	17-Jun-2024	12.70%	23.67%	29.56%
16-May-2023	16-May-2024	20.77%	28.89%	35.29%
17-Apr-2023	17-Apr-2024	11.08%	20.98%	29.00%
16-Mar-2023	18-Mar-2024	20.29%	30.03%	37.43%
14-Feb-2023	15-Feb-2024	13.74%	21.60%	32.99%
13-Jan-2023	17-Jan-2024	8.64%	18.51%	34.09%
13-Dec-2022	14-Dec-2023	9.21%	17.41%	31.13%
11-Nov-2022	14-Nov-2023	3.20%	12.59%	24.47%
13-Oct-2022	16-Oct-2023	13.14%	19.18%	27.41%
14-Sep-2022	15-Sep-2023	11.19%	12.78%	16.97%
15-Aug-2022	16-Aug-2023	2.52%	2.49%	2.64%
15-Jul-2022	18-Jul-2023	11.71%	17.91%	25.33%
14-Jun-2022	15-Jun-2023	13.32%	18.48%	27.28%
13-May-2022	16-May-2023	2.53%	2.14%	4.56%
13-Apr-2022	17-Apr-2023	-1.67%	-6.64%	-10.89%
15-Mar-2022	16-Mar-2023	-3.87%	-7.09%	-9.51%
11-Feb-2022	14-Feb-2023	-1.87%	-6.39%	-13.28%
12-Jan-2022	13-Jan-2023	-5.48%	-15.39%	-27.06%
13-Dec-2021	13-Dec-2022	-4.33%	-13.91%	-26.97%
11-Nov-2021	11-Nov-2022	-6.05%	-14.12%	-27.90%
13-Oct-2021	13-Oct-2022	-12.62%	-15.90%	-26.92%
14-Sep-2021	14-Sep-2022	-9.96%	-11.19%	-22.06%
13-Aug-2021	15-Aug-2022	-4.51%	-3.82%	-11.43%
15-Jul-2021	15-Jul-2022	-10.57%	-11.40%	-21.25%
15-Jun-2021	14-Jun-2022	-11.47%	-12.04%	-23.06%
14-May-2021	13-May-2022	-6.36%	-3.59%	-12.10%
15-Apr-2021	13-Apr-2022	1.55%	6.62%	-2.81%
16-Mar-2021	15-Mar-2022	2.19%	7.56%	-3.88%
12-Feb-2021	11-Feb-2022	10.43%	12.30%	-2.16%
13-Jan-2021	12-Jan-2022	16.84%	24.06%	15.69%
11-Dec-2020	13-Dec-2021	18.65%	27.45%	24.52%
11-Nov-2020	11-Nov-2021	22.19%	30.13%	33.24%
13-Oct-2020	13-Oct-2021	19.87%	24.26%	22.82%
14-Sep-2020	14-Sep-2021	23.52%	31.31%	36.01%
13-Aug-2020	13-Aug-2021	27.31%	32.45%	34.24%
15-Jul-2020	15-Jul-2021	30.21%	35.13%	37.84%
15-Jun-2020	15-Jun-2021	33.13%	38.48%	44.69%
14-May-2020	14-May-2021	45.53%	46.32%	50.16%
15-Apr-2020	15-Apr-2021	44.81%	49.83%	67.26%
16-Mar-2020	16-Mar-2021	62.60%	66.07%	95.11%
13-Feb-2020	12-Feb-2021	6.92%	16.62%	45.14%
14-Jan-2020	13-Jan-2021	7.33%	16.04%	41.91%
12-Dec-2019	11-Dec-2020	6.80%	15.62%	41.99%
12-Nov-2019	11-Nov-2020	6.16%	15.55%	38.89%
14-Oct-2019	13-Oct-2020	7.06%	18.40%	47.40%
13-Sep-2019	14-Sep-2020	2.84%	12.51%	35.22%
14-Aug-2019	13-Aug-2020	9.49%	18.76%	42.05%
16-Jul-2019	15-Jul-2020	-1.70%	7.41%	28.31%
14-Jun-2019	15-Jun-2020	-1.25%	6.22%	24.75%
15-May-2019	14-May-2020	-7.89%	0.05%	14.34%
15-Apr-2019	15-Apr-2020	-10.92%	-4.21%	5.23%
15-Mar-2019	16-Mar-2020	-21.90%	-15.46%	-10.20%
13-Feb-2019	13-Feb-2020	15.19%	22.55%	30.88%
14-Jan-2019	14-Jan-2020	21.04%	27.13%	33.96%
12-Dec-2018	12-Dec-2019	14.70%	19.52%	22.81%
9-Nov-2018	12-Nov-2019	6.55%	11.18%	14.57%
11-Oct-2018	14-Oct-2019	6.92%	8.72%	9.82%
12-Sep-2018	13-Sep-2019	4.69%	4.10%	2.80%
13-Aug-2018	14-Aug-2019	1.16%	0.66%	-0.59%
13-Jul-2018	16-Jul-2019	9.26%	7.24%	5.07%
13-Jun-2018	14-Jun-2019	3.53%	4.01%	1.31%
14-May-2018	15-May-2019	3.01%	4.43%	5.54%
13-Apr-2018	15-Apr-2019	8.31%	9.38%	12.23%

## 1 Year Z-Score

Dow	S&P 500	Nasdaq
1.44	1.51	1.40
1.67	1.73	1.78
1.03	2.01	2.37
1.73	1.89	1.88
0.99	1.33	1.21
1.82	2.16	1.88
2.36	2.32	2.09
2.19	1.79	1.59
3.40	2.10	1.72
1.35	1.42	1.40
0.35	0.93	1.05
0.90	1.34	1.32
1.14	1.39	1.35
1.57	2.58	2.65
1.31	2.58	2.83
0.36	0.94	1.31
1.08	1.07	0.87
-0.27	-0.22	0.00
0.92	0.42	0.08
0.92	-0.27	-0.81
0.58	-0.39	-0.84
0.29	-0.60	-0.93
-1.71	-1.78	-1.56
-1.62	-1.29	-1.19
-0.12	-0.20	-0.43
-1.92	-1.94	-1.72
-3.56	-3.31	-2.82
-2.82	-2.32	-2.75
-0.36	0.08	-1.13
-1.27	-0.63	-1.87
0.14	0.24	-0.84
1.32	1.49	0.87
1.07	1.52	1.30
1.33	1.68	1.84
0.75	0.99	0.91
0.96	1.36	1.43
1.52	1.73	1.52
1.55	1.71	1.53
1.51	1.65	1.37
1.84	1.71	1.04
2.03	1.98	1.60
1.78	1.56	1.36
1.57	1.75	1.96
1.58	1.72	1.82
1.34	1.58	1.73
1.21	1.58	1.66
0.94	1.56	2.04
0.69	1.24	1.68
0.73	1.49	2.27
0.26	1.01	2.39
-0.28	0.32	1.88
-1.29	-0.62	0.98
-1.55	-0.98	0.17
-5.18	-3.76	-2.48
2.29	2.43	2.78
2.30	2.34	2.62
1.69	1.81	1.78
1.64	1.66	1.62
1.01	1.06	0.91
1.49	1.43	1.23
-0.18	0.24	0.34
1.92	1.67	1.47
0.82	0.94	0.58
0.39	0.70	0.68
1.43	1.42	1.28

## Percentiles

	Dow	S&P 500	Nasdaq
10%	-11.58%	-15.61%	-27.06%
20%	-1.88%	-5.02%	-4.91%
30%	1.40%	2.84%	2.64%
40%	4.41%	6.62%	7.58%
50%	7.36%	10.10%	13.09%
60%	10.76%	12.59%	19.60%
70%	13.75%	15.63%	24.05%
80%	17.92%	18.85%	29.62%
90%	22.19%	24.06%	41.91%

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1 Year Returns				
Start Date	End Date	Dow	S&P 500	Nasdaq

1 Year Z-Score		
Dow	S&P 500	Nasdaq

Percentiles		
Dow	S&P 500	Nasdaq

14-Mar-2018	15-Mar-2019	4.41%	2.66%	2.56%
12-Feb-2018	13-Feb-2019	3.83%	3.65%	6.28%
11-Jan-2018	14-Jan-2019	-6.51%	-6.68%	-4.24%
11-Dec-2017	12-Dec-2018	0.58%	-0.34%	3.25%
9-Nov-2017	9-Nov-2018	10.77%	7.60%	9.73%
11-Oct-2017	11-Oct-2018	9.53%	6.78%	10.99%
12-Sep-2017	12-Sep-2018	17.54%	15.72%	23.24%
11-Aug-2017	13-Aug-2018	15.23%	15.59%	24.98%
13-Jul-2017	13-Jul-2018	16.08%	14.44%	24.73%
13-Jun-2017	13-Jun-2018	18.16%	13.74%	23.72%
12-May-2017	14-May-2018	19.16%	14.19%	21.08%
12-Apr-2017	13-Apr-2018	18.30%	13.28%	21.77%
14-Mar-2017	14-Mar-2018	18.82%	16.23%	28.00%
10-Feb-2017	12-Feb-2018	21.37%	14.68%	21.76%
11-Jan-2017	11-Jan-2018	28.17%	21.63%	29.62%
9-Dec-2016	11-Dec-2017	23.43%	17.72%	26.28%
9-Nov-2016	9-Nov-2017	26.21%	19.48%	28.55%
11-Oct-2016	11-Oct-2017	26.17%	19.59%	25.86%
12-Sep-2016	12-Sep-2017	20.70%	15.63%	23.84%
11-Aug-2016	11-Aug-2017	17.43%	11.69%	19.66%
13-Jul-2016	13-Jul-2017	17.31%	13.72%	25.35%
13-Jun-2016	13-Jun-2017	20.28%	17.38%	28.30%
12-May-2016	12-May-2017	17.92%	15.83%	29.21%
13-Apr-2016	12-Apr-2017	14.99%	12.61%	17.96%
14-Mar-2016	14-Mar-2017	20.94%	17.12%	23.29%
11-Feb-2016	10-Feb-2017	29.43%	26.63%	34.39%
12-Jan-2016	11-Jan-2017	20.82%	17.36%	18.73%
10-Dec-2015	9-Dec-2016	12.42%	10.10%	7.92%
10-Nov-2015	9-Nov-2016	4.68%	3.92%	3.30%
12-Oct-2015	11-Oct-2016	5.82%	5.91%	8.44%
11-Sep-2015	12-Sep-2016	11.51%	10.10%	8.08%
12-Aug-2015	11-Aug-2016	6.96%	4.78%	3.65%
14-Jul-2015	13-Jul-2016	1.76%	2.06%	-1.94%
12-Jun-2015	13-Jun-2016	-0.93%	-0.72%	-4.01%
13-May-2015	12-May-2016	-1.88%	-1.64%	-4.91%
14-Apr-2015	13-Apr-2016	-0.71%	-0.64%	-0.60%
13-Mar-2015	14-Mar-2016	-2.93%	-1.64%	-2.49%
11-Feb-2015	11-Feb-2016	-12.33%	-11.58%	-11.13%
12-Jan-2015	12-Jan-2016	-6.38%	-4.42%	0.45%
10-Dec-2014	10-Dec-2015	0.24%	1.29%	7.71%
10-Nov-2014	10-Nov-2015	0.82%	2.13%	9.28%
10-Oct-2014	12-Oct-2015	3.55%	5.84%	13.15%
11-Sep-2014	11-Sep-2015	-3.61%	-1.82%	5.02%
12-Aug-2014	12-Aug-2015	5.08%	7.88%	14.93%
14-Jul-2014	14-Jul-2015	5.85%	6.67%	14.96%
12-Jun-2014	12-Jun-2015	6.96%	8.50%	17.53%
13-May-2014	13-May-2015	8.05%	10.59%	20.62%
11-Apr-2014	14-Apr-2015	12.54%	15.43%	24.44%
13-Mar-2014	13-Mar-2015	10.18%	11.21%	14.35%
11-Feb-2014	11-Feb-2015	11.67%	13.67%	14.56%
10-Jan-2014	12-Jan-2015	7.32%	10.09%	11.74%
10-Dec-2013	10-Dec-2014	9.77%	12.40%	15.36%
8-Nov-2013	10-Nov-2014	11.75%	15.12%	18.69%
10-Oct-2013	10-Oct-2014	9.37%	12.62%	13.71%
11-Sep-2013	11-Sep-2014	11.24%	18.25%	23.27%
12-Aug-2013	12-Aug-2014	7.40%	14.46%	19.60%
12-Jul-2013	14-Jul-2014	10.29%	17.67%	23.34%
12-Jun-2013	12-Jun-2014	11.60%	19.70%	26.38%
13-May-2013	13-May-2014	10.76%	16.14%	20.11%
12-Apr-2013	11-Apr-2014	7.81%	14.28%	21.39%
13-Mar-2013	13-Mar-2014	11.44%	18.77%	31.29%
11-Feb-2013	11-Feb-2014	14.48%	19.96%	31.30%
10-Jan-2013	10-Jan-2014	22.02%	25.15%	33.73%
10-Dec-2012	10-Dec-2013	21.29%	27.07%	35.94%
8-Nov-2012	8-Nov-2013	23.03%	28.54%	35.35%

0.99	0.81	0.68
0.74	0.20	0.03
-1.25	-1.47	-1.32
-0.84	-1.22	-0.99
1.21	0.37	-0.01
0.21	-0.05	-0.05
1.47	1.78	1.60
0.85	1.39	1.57
0.87	1.46	1.91
1.09	1.38	1.91
1.02	1.18	1.56
0.81	0.74	1.03
1.18	1.55	2.05
1.35	1.15	1.29
2.59	2.62	2.30
2.43	2.25	1.81
2.08	1.83	1.78
1.85	1.77	1.67
1.46	1.50	1.58
1.48	1.23	1.34
1.53	1.61	1.72
1.59	1.79	1.81
1.48	1.64	1.96
1.51	1.51	1.55
2.14	2.10	2.01
2.10	1.98	2.09
1.99	1.68	1.81
2.39	1.89	1.75
1.28	1.05	1.21
0.72	0.82	1.31
1.13	1.26	1.45
1.76	1.86	1.85
1.69	1.68	0.79
0.72	0.69	-0.06
0.63	0.44	-0.65
0.87	0.65	0.25
-0.14	-0.21	-0.70
-2.53	-2.92	-3.39
-1.82	-2.10	-1.69
-0.05	-0.17	0.70
0.27	0.39	1.09
-0.70	-0.54	-0.08
-2.12	-1.49	-0.05
-0.47	0.57	0.98
0.96	1.10	1.46
0.79	1.01	1.46
1.29	1.28	1.42
1.45	1.43	1.63
1.15	1.04	1.53
1.71	1.55	1.70
1.46	1.14	1.28
1.62	1.38	1.69
2.43	1.94	1.99
0.24	0.35	0.22
1.38	1.60	1.90
0.72	1.12	1.25
1.77	1.85	1.66
1.52	1.66	1.28
1.80	1.60	0.84
0.79	0.91	0.55
1.16	1.49	1.55
1.15	1.47	1.67
1.92	1.90	1.93
1.47	1.77	1.94
1.36	1.72	1.82

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Start Date	End Date	Dow	S&P 500	Nasdaq

1 Year Z-Score		
Dow	S&P 500	Nasdaq

Percentiles		
Dow	S&P 500	Nasdaq

8-Oct-2012	10-Oct-2013	11.35%	16.26%	20.83%	0.82	1.27	1.69
7-Sep-2012	11-Sep-2013	15.18%	17.47%	18.77%	1.22	1.49	2.00
8-Aug-2012	12-Aug-2013	17.03%	20.49%	21.87%	1.48	1.71	2.21
10-Jul-2012	12-Jul-2013	22.22%	25.25%	24.04%	1.89	2.01	2.48
8-Jun-2012	12-Jun-2013	19.44%	21.64%	18.96%	1.61	1.54	1.69
9-May-2012	13-May-2013	17.58%	20.61%	17.18%	2.25	2.24	2.52
10-Apr-2012	12-Apr-2013	16.90%	16.95%	10.15%	2.57	2.23	2.01
9-Mar-2012	13-Mar-2013	11.87%	13.40%	8.59%	2.72	2.35	1.97
8-Feb-2012	11-Feb-2013	8.44%	12.37%	9.47%	2.39	2.33	1.87
9-Jan-2012	10-Jan-2013	8.70%	14.95%	16.63%	1.53	1.92	1.38
7-Dec-2011	10-Dec-2012	7.98%	12.49%	12.75%	0.71	0.90	0.33
7-Nov-2011	8-Nov-2012	6.16%	9.23%	7.43%	0.00	0.35	-0.09
7-Oct-2011	8-Oct-2012	22.34%	26.00%	25.53%	1.64	1.64	1.27
8-Sep-2011	7-Sep-2012	17.80%	21.25%	24.01%	1.27	1.58	1.60
9-Aug-2011	8-Aug-2012	17.22%	19.59%	21.30%	1.22	1.32	1.16
11-Jul-2011	10-Jul-2012	1.18%	1.67%	3.56%	0.56	0.68	0.71
9-Jun-2011	8-Jun-2012	3.55%	2.84%	6.46%	0.48	0.53	0.56
10-May-2011	9-May-2012	0.59%	-0.19%	2.19%	0.91	0.89	0.99
8-Apr-2011	10-Apr-2012	2.71%	2.29%	7.58%	0.84	1.04	1.48
10-Mar-2011	9-Mar-2012	7.82%	5.85%	10.64%	1.43	1.46	1.99
8-Feb-2011	8-Feb-2012	5.32%	1.92%	4.25%	1.61	1.26	1.82
7-Jan-2011	9-Jan-2012	6.15%	0.72%	-0.98%	0.85	0.21	0.00
8-Dec-2010	7-Dec-2011	7.24%	2.66%	1.53%	0.55	-0.12	-0.26
8-Nov-2010	7-Nov-2011	5.80%	3.10%	4.47%	0.37	-0.08	0.15
8-Oct-2010	7-Oct-2011	0.88%	-0.83%	3.22%	-1.27	-1.61	-1.37
9-Sep-2010	8-Sep-2011	8.45%	7.40%	13.10%	-0.82	-1.08	-0.78
10-Aug-2010	9-Aug-2011	5.59%	4.59%	9.02%	-0.64	-0.96	-0.72
12-Jul-2010	11-Jul-2011	22.41%	22.32%	27.49%	1.21	0.91	1.00
10-Jun-2010	9-Jun-2011	19.19%	18.60%	21.01%	0.87	0.72	0.60
11-May-2010	10-May-2011	18.72%	17.42%	20.91%	1.84	1.60	1.58
12-Apr-2010	8-Apr-2011	12.48%	11.01%	13.12%	1.75	1.57	1.43
11-Mar-2010	10-Mar-2011	12.94%	12.59%	14.04%	1.52	1.46	1.28
9-Feb-2010	8-Feb-2011	21.62%	23.73%	30.04%	2.48	2.36	2.20
8-Jan-2010	7-Jan-2011	9.95%	11.05%	16.66%	2.05	2.18	2.22
8-Dec-2009	8-Dec-2010	10.56%	12.49%	20.07%	1.90	1.99	2.23
6-Nov-2009	8-Nov-2010	13.80%	14.40%	22.14%	2.41	2.28	2.48
8-Oct-2009	8-Oct-2010	12.46%	9.35%	13.09%	1.67	1.25	1.30
9-Sep-2009	9-Sep-2010	9.09%	6.85%	8.53%	0.20	-0.04	-0.05
10-Aug-2009	10-Aug-2010	13.99%	11.32%	14.30%	0.81	0.41	0.38
10-Jul-2009	12-Jul-2010	25.41%	22.71%	25.19%	0.12	-0.17	-0.02
10-Jun-2009	10-Jun-2010	16.40%	15.73%	19.73%	0.22	0.14	0.28
11-May-2009	11-May-2010	27.67%	27.12%	37.20%	1.05	1.05	1.17
9-Apr-2009	12-Apr-2010	36.16%	39.68%	48.73%	1.55	1.70	1.81
11-Mar-2009	11-Mar-2010	53.12%	59.45%	72.67%	1.30	1.39	1.59
9-Feb-2009	9-Feb-2010	21.62%	23.06%	35.14%	0.89	0.80	0.86
8-Jan-2009	8-Jan-2010	21.46%	25.86%	43.30%	1.63	1.63	1.66
8-Dec-2008	8-Dec-2009	15.13%	20.03%	38.25%	1.63	1.47	1.43
6-Nov-2008	6-Nov-2009	15.27%	18.17%	31.31%	1.76	1.60	1.49
8-Oct-2008	8-Oct-2009	5.71%	8.18%	22.04%	1.75	1.88	1.89
9-Sep-2008	9-Sep-2009	-14.99%	-15.61%	-6.76%	1.02	1.13	1.59
8-Aug-2008	10-Aug-2009	-20.42%	-22.31%	-17.47%	0.46	0.50	0.91
10-Jul-2008	10-Jul-2009	-27.45%	-29.86%	-22.23%	-0.60	-0.46	-0.04
10-Jun-2008	10-Jun-2009	-28.89%	-30.87%	-24.33%	-0.33	-0.26	0.11
9-May-2008	11-May-2009	-33.95%	-34.51%	-29.21%	-0.66	-0.54	-0.36
10-Apr-2008	9-Apr-2009	-35.75%	-37.04%	-29.73%	-0.98	-0.91	-0.67
11-Mar-2008	11-Mar-2009	-42.99%	-45.38%	-39.19%	-1.81	-1.70	-1.51
8-Feb-2008	9-Feb-2009	-32.11%	-34.66%	-30.95%	-1.48	-1.40	-1.26
9-Jan-2008	8-Jan-2009	-31.35%	-35.44%	-34.65%	-1.55	-1.55	-1.51
7-Dec-2007	8-Dec-2008	-34.43%	-39.54%	-41.92%	-1.78	-1.93	-2.04
7-Nov-2007	6-Nov-2008	-34.62%	-38.68%	-41.48%	-2.70	-2.84	-2.84
9-Oct-2007	8-Oct-2008	-34.64%	-37.07%	-37.93%	-3.46	-3.66	-3.50
10-Sep-2007	9-Sep-2008	-14.45%	-15.65%	-13.65%	-1.66	-1.78	-1.47
9-Aug-2007	8-Aug-2008	-11.58%	-10.79%	-5.57%	-1.31	-1.21	-0.39
11-Jul-2007	10-Jul-2008	-17.30%	-17.47%	-14.86%	-2.48	-2.11	-1.49
11-Jun-2007	10-Jun-2008	-8.46%	-9.98%	-4.79%	-1.35	-1.07	-0.50

# Stock Market Rolling Returns

Select Date: 8/16/2024

Selected Aggregation Period: 1 Year

Returns from Open or Prior Close: Prior Close

Selected Rolling Time Period: 1 Month

1 Year Returns				
Start Date	End Date	Dow	S&P 500	Nasdaq

1 Year Z-Score		
Dow	S&P 500	Nasdaq

Percentiles		
Dow	S&P 500	Nasdaq

10-May-2007	9-May-2008	-3.55%	-6.92%	-3.48%
11-Apr-2007	10-Apr-2008	0.78%	-5.44%	-4.38%
12-Mar-2007	11-Mar-2008	-1.31%	-6.11%	-6.10%
8-Feb-2007	8-Feb-2008	-3.60%	-8.08%	-7.39%
9-Jan-2007	9-Jan-2008	2.57%	-0.21%	1.26%
6-Dec-2006	7-Dec-2007	10.69%	6.49%	10.64%
6-Nov-2006	7-Nov-2007	9.87%	6.95%	16.18%
6-Oct-2006	9-Oct-2007	19.53%	15.97%	21.91%
7-Sep-2006	10-Sep-2007	15.85%	12.19%	18.74%
8-Aug-2006	9-Aug-2007	18.77%	14.28%	24.05%
10-Jul-2006	11-Jul-2007	22.28%	19.84%	25.27%
8-Jun-2006	11-Jun-2007	22.73%	19.97%	19.90%
9-May-2006	10-May-2007	13.53%	12.55%	8.36%
7-Apr-2006	11-Apr-2007	12.27%	11.07%	5.14%
9-Mar-2006	12-Mar-2007	12.27%	10.56%	6.78%
7-Feb-2006	8-Feb-2007	17.56%	15.42%	10.86%
6-Jan-2006	9-Jan-2007	13.30%	9.85%	5.99%
6-Dec-2005	6-Dec-2006	13.38%	11.81%	8.19%
4-Nov-2005	6-Nov-2006	14.95%	13.08%	9.06%
6-Oct-2005	6-Oct-2006	15.19%	13.27%	10.36%
7-Sep-2005	7-Sep-2006	6.56%	4.66%	-0.77%
8-Aug-2005	8-Aug-2006	6.04%	3.95%	-4.78%
8-Jul-2005	10-Jul-2006	6.26%	4.58%	0.19%
8-Jun-2005	8-Jun-2006	4.41%	5.30%	4.13%
9-May-2005	9-May-2006	12.09%	12.41%	18.11%
8-Apr-2005	7-Apr-2006	6.30%	9.68%	16.99%
9-Mar-2005	9-Mar-2006	1.54%	5.40%	9.14%
7-Feb-2005	7-Feb-2006	0.32%	4.42%	7.83%
6-Jan-2005	6-Jan-2006	3.17%	8.21%	10.32%
7-Dec-2004	6-Dec-2005	3.99%	7.36%	6.91%
5-Nov-2004	4-Nov-2005	1.38%	4.63%	6.40%
7-Oct-2004	6-Oct-2005	1.60%	5.38%	6.96%
8-Sep-2004	7-Sep-2005	3.10%	10.76%	17.37%
9-Aug-2004	8-Aug-2005	7.36%	14.82%	21.96%
9-Jul-2004	8-Jul-2005	2.31%	8.90%	8.56%
8-Jun-2004	8-Jun-2005	0.43%	4.60%	1.81%
7-May-2004	9-May-2005	2.64%	7.29%	3.22%
7-Apr-2004	8-Apr-2005	-0.18%	3.57%	-2.48%
9-Mar-2004	9-Mar-2005	3.33%	5.82%	3.31%
6-Feb-2004	7-Feb-2005	1.16%	5.16%	0.87%
7-Jan-2004	6-Jan-2005	0.89%	5.47%	0.59%
5-Dec-2003	7-Dec-2004	5.86%	10.89%	9.13%
5-Nov-2003	5-Nov-2004	5.77%	10.87%	4.06%
7-Oct-2003	7-Oct-2004	4.88%	8.79%	2.13%
8-Sep-2003	8-Sep-2004	7.58%	8.20%	-2.01%
7-Aug-2003	9-Aug-2004	7.54%	9.35%	7.41%
9-Jul-2003	9-Jul-2004	11.54%	11.04%	11.38%
9-Jun-2003	8-Jun-2004	16.18%	17.04%	26.16%
8-May-2003	7-May-2004	19.15%	19.39%	28.75%
8-Apr-2003	7-Apr-2004	26.28%	29.86%	48.25%
10-Mar-2003	9-Mar-2004	38.17%	41.25%	56.07%
6-Feb-2003	6-Feb-2004	33.59%	36.34%	58.56%
7-Jan-2003	7-Jan-2004	20.46%	22.04%	45.13%
5-Dec-2002	5-Dec-2003	14.37%	17.09%	37.36%
5-Nov-2002	5-Nov-2003	13.17%	14.90%	39.84%
7-Oct-2002	7-Oct-2003	30.07%	32.34%	70.44%
6-Sep-2002	8-Sep-2003	13.75%	15.41%	45.81%
7-Aug-2002	7-Aug-2003	7.93%	11.10%	28.99%
9-Jul-2002	9-Jul-2003	0.66%	5.18%	26.52%
7-Jun-2002	9-Jun-2003	-6.36%	-5.02%	4.46%
8-May-2002	8-May-2003	-16.28%	-15.48%	-12.18%
9-Apr-2002	8-Apr-2003	-18.71%	-21.43%	-20.64%
8-Mar-2002	10-Mar-2003	-28.42%	-30.65%	-33.75%
6-Feb-2002	6-Feb-2003	-17.86%	-22.64%	-28.19%
7-Jan-2002	7-Jan-2003	-14.28%	-20.77%	-29.73%

-0.69	-0.79	-0.57
-1.04	-1.31	-1.26
-1.80	-2.21	-2.13
-1.83	-2.53	-2.14
-0.87	-1.52	-0.94
0.92	0.67	1.22
0.44	0.15	1.69
2.07	2.04	2.77
0.65	0.22	0.75
0.98	0.39	0.82
1.64	1.42	1.58
1.72	1.52	1.34
1.91	1.67	1.38
1.15	1.32	1.11
1.05	1.04	0.79
1.87	2.00	1.64
1.92	1.87	1.55
2.28	2.56	1.89
2.53	2.58	1.49
2.38	2.16	0.96
1.19	0.87	-0.54
0.90	0.38	-1.60
0.79	0.32	-1.20
0.40	0.16	-0.74
2.79	1.97	1.44
1.60	1.49	1.57
1.54	1.28	1.02
0.79	1.10	1.22
2.03	2.50	2.29
1.67	2.34	2.13
0.08	1.00	1.28
-0.90	0.00	0.17
0.72	1.52	1.40
0.43	1.24	1.38
0.25	1.21	1.15
0.38	0.97	0.70
0.14	0.72	-0.06
0.38	0.85	0.11
1.74	1.64	0.77
1.59	1.85	1.01
1.23	1.72	1.04
0.70	1.99	1.63
0.65	1.93	0.99
-0.26	0.75	-0.12
0.50	0.47	-1.24
-0.67	-0.50	-1.86
0.44	0.58	0.09
1.02	1.25	0.86
0.54	0.65	0.26
1.24	1.39	1.11
1.31	1.48	0.94
1.71	1.74	1.40
2.04	1.95	1.78
1.52	1.48	1.45
1.75	1.64	1.90
1.82	1.78	2.07
2.02	1.98	2.45
1.40	1.27	1.53
1.74	2.13	2.88
1.18	1.58	2.34
-0.09	0.20	0.96
-0.51	-0.51	-0.13
-1.51	-1.33	-0.85
-1.30	-1.22	-0.85
-0.52	-0.60	-0.40

# Stock Market Rolling Returns

Select Date: 8/16/2024

Selected Aggregation Period: 1 Year

Returns from Open or Prior Close: Prior Close

Selected Rolling Time Period: 1 Month

## 1 Year Returns

Start Date	End Date	Dow	S&P 500	Nasdaq
5-Dec-2001	5-Dec-2002	-14.74%	-22.54%	-31.08%
5-Nov-2001	5-Nov-2002	-8.08%	-17.00%	-21.88%
5-Oct-2001	7-Oct-2002	-18.61%	-26.70%	-30.27%
30-Aug-2001	6-Sep-2002	-15.04%	-20.82%	-27.70%
1-Aug-2001	7-Aug-2002	-19.54%	-27.89%	-38.07%
2-Jul-2001	9-Jul-2002	-14.14%	-22.96%	-35.72%
1-Jun-2001	7-Jun-2002	-12.75%	-18.49%	-28.56%
2-May-2001	8-May-2002	-6.76%	-14.09%	-23.61%
2-Apr-2001	9-Apr-2002	4.41%	-2.45%	-2.27%
2-Mar-2001	8-Mar-2002	1.01%	-5.66%	-8.88%
31-Jan-2001	6-Feb-2002	-11.33%	-20.68%	-34.62%
29-Dec-2000	7-Jan-2002	-5.48%	-11.77%	-17.54%
29-Nov-2000	5-Dec-2001	-4.84%	-12.79%	-24.39%
30-Oct-2000	5-Nov-2001	-12.87%	-21.15%	-43.80%
29-Sep-2000	5-Oct-2001	-14.38%	-25.42%	-56.29%
30-Aug-2000	30-Aug-2001	-10.66%	-24.86%	-56.34%
1-Aug-2000	1-Aug-2001	-0.91%	-15.45%	-43.88%
30-Jun-2000	2-Jul-2001	1.40%	-14.98%	-45.82%
1-Jun-2000	1-Jun-2001	3.18%	-12.99%	-40.00%
2-May-2000	2-May-2001	1.36%	-12.37%	-41.34%
31-Mar-2000	2-Apr-2001	-10.47%	-23.54%	-61.01%
2-Mar-2000	2-Mar-2001	2.96%	-10.68%	-55.46%
1-Feb-2000	31-Jan-2001	-1.39%	-3.07%	-31.57%
31-Dec-1999	29-Dec-2000	-6.17%	-10.14%	-39.29%
1-Dec-1999	29-Nov-2000	-3.36%	-3.99%	-19.29%
1-Nov-1999	30-Oct-2000	1.76%	3.29%	7.54%
1-Oct-1999	29-Sep-2000	3.68%	11.98%	34.20%
1-Sep-1999	30-Aug-2000	1.51%	12.89%	49.19%
3-Aug-1999	1-Aug-2000	-0.66%	8.77%	42.41%
2-Jul-1999	30-Jun-2000	-6.21%	4.56%	44.69%
3-Jun-1999	1-Jun-2000	-0.11%	11.49%	49.06%
4-May-1999	2-May-2000	-1.42%	8.58%	52.32%
5-Apr-1999	31-Mar-2000	9.14%	13.43%	78.62%
4-Mar-1999	2-Mar-2000	7.37%	10.84%	107.36%
2-Feb-1999	1-Feb-2000	19.05%	11.67%	64.49%
31-Dec-1998	31-Dec-1999	25.22%	19.53%	85.59%
1-Dec-1998	1-Dec-1999	20.42%	18.93%	67.37%
30-Oct-1998	1-Nov-1999	23.93%	23.25%	67.53%
1-Oct-1998	1-Oct-1999	34.59%	30.05%	69.75%
1-Sep-1998	1-Sep-1999	39.74%	33.88%	74.64%
3-Aug-1998	3-Aug-1999	21.52%	18.85%	39.81%

## 1 Year Z-Score

Dow	S&P 500	Nasdaq
-0.80	-0.90	-0.63
-0.86	-0.98	-0.79
-2.72	-2.45	-2.08
-1.80	-1.89	-1.71
-2.06	-2.51	-2.15
-1.65	-2.67	-2.28
-0.83	-1.84	-1.83
0.08	-0.93	-1.08
0.16	-0.62	-0.95
0.82	0.05	0.03
-0.78	-1.22	-0.71
-0.02	-0.33	0.01
-0.23	-0.41	-0.13
-1.41	-1.24	-0.89
-2.36	-1.82	-1.39
-1.81	-1.67	-1.16
-0.36	-0.95	-0.87
-0.19	-0.94	-0.92
0.93	-0.89	-1.09
0.75	-0.96	-1.18
-2.65	-2.61	-2.14
-0.82	-2.54	-2.00
0.68	-0.88	-1.37
0.17	-1.91	-2.25
-0.40	-1.98	-2.46
0.12	-0.83	-1.55
-0.38	0.12	-0.34
0.89	1.34	0.59
-0.41	0.54	0.05
-0.90	0.96	0.60
-0.41	1.06	0.20
-0.25	1.12	0.56
0.34	2.33	1.68
-1.31	0.54	2.60
0.69	1.16	2.27
1.58	2.48	3.31
0.99	1.51	2.57
0.65	0.98	1.76
0.34	0.19	1.05
1.14	0.78	1.27
1.10	0.85	1.02

## Percentiles

Dow	S&P 500	Nasdaq
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